CLAIMS

What is claimed is:

1. A method comprising:

generating return scenarios for each asset class of a plurality of asset classes based

upon future scenarios of one or more economic factors;

creating a mapping from each financial product of an available set of financial

products onto one or more asset classes of the plurality of asset classes by

determining exposures of the available set of financial products to each

asset class of the plurality of asset classes; and

simulating return scenarios for one or more portfolios including combinations of

financial products from the available set of financial products based upon

the mapping..